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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/09/2015 Foreign Exchange Future			13.96580		13.79900			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.96580		13.79900			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.97510		13.80810			0.0000	4,531,803,502.70	324,277	454,806
\$ / R On 16/09/2015 Foreign Exchange Future			13.97980		13.81270			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.98230		13.81510			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.99710		13.82970			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			14.00200		13.83450			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			14.00940		13.84180			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			14.01440		13.84670			0.0000	0.00	0	0
\$ / R On 02/10/2015 Foreign Exchange Future			14.01930		13.85150			0.0000	0.00	0	0
\$ / R On 06/10/2015 Foreign Exchange Future			14.02920		13.86130			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			14.04660		13.87880			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			14.08410		13.91700			0.0000	0.00	0	350
\$ / R On 05/11/2015 Foreign Exchange Future			14.10410		13.93730			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			14.13440		13.96680			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.13700		13.96920			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			14.14200		13.97400			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.15220		13.98360			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.15470		13.98600			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			14.18760		14.01730			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.19540		14.02480			0.0000	3,821,529,438.60	269,209	325,016

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			14.22180		14.05050			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.28260		14.10970			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.31950		14.14580			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.36170		14.18690			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.38020		14.20500			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.39610		14.22040			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.43580		14.25910			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.44390		14.26700			0.0000	7,221,950.00	500	25,321
\$ / R	On	29/03/2016	Foreign Exchange Future			14.48430		14.30620			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.55980		14.37950			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.64330		14.46070			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.67030		14.48690			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.67840		14.49470			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.68970		14.50570			0.0000	0.00	0	15,710
\$ / R	On	28/06/2016	Foreign Exchange Future			14.73250		14.54680			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.81510		14.62630			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.85780		14.66740			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.90050		14.70850			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.93190		14.73860			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.95350		14.76040			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.96230		14.76940			0.0000	0.00	0	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.98190		14.78970			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.04310		14.85300			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.11520		14.92750			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.15020		14.96360			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.16110		14.97490			0.0000	0.00	0	0
Total \$ / R Future												8,360,554,891.30	593,986	829,586
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			849.86100	1,015.800	26.95	1.0000	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			0.86100	0.000	26.95	0.0000	0.00	0	3,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			622.42510	785.804	29.40	0.9999	0.00	0	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			3.42510	0.004	29.40	0.0001	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.00380	0.000	30.88	0.0000	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,639.00380	1,805.800	30.88	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,608.12200	2,775.102	38.34	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.02200	0.002	38.34	0.0000	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			2,318.15630	2,485.105	35.72	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.05630	0.005	35.72	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,808.11370	2,975.103	41.75	1.0000	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.01370	0.003	42.09	0.0000	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			18.38150	22.106	23.81	0.1023	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			790.28150	627.006	23.81	0.8977	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			3,248.11380	3,415.104	49.25	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.01380	0.004	49.25	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			297.36280	166.861	19.94	0.5202	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			43.89230	55.718	21.94	0.2293	0.00	0	50,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		535.79230	380.618	21.94	0.7707	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		3,208.11380	3,375.104	48.57	1.0000	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.01380	0.004	48.57	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		2,828.11370	2,995.103	42.09	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		22.09800	3.953	19.32	0.0274	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		447.48110	584.050	19.24	0.9441	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		39.38110	8.950	19.24	0.0559	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.03430	0.037	55.27	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		4,691.93430	4,524.937	55.27	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		105.46280	141.961	19.94	0.4798	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		8.09250	1.802	21.01	0.0126	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		668.97990	827.333	20.54	0.9844	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		10.87990	2.233	20.54	0.0156	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		27.72830	34.040	22.94	0.1501	510,600.00	15,000	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		669.62830	508.940	22.94	0.8499	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		550.19800	699.053	19.32	0.9726	6,990,530.00	10,000	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		5.94140	1.184	21.95	0.0083	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		755.23960	916.621	21.38	0.9893	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		7.13960	1.521	21.38	0.0107	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call		180.01610	254.612	19.71	0.6828	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put		171.91610	79.512	19.71	0.3172	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		716.19250	876.902	21.01	0.9874	7,015,218.40	8,000	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		3.94390	0.671	23.26	0.0047	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		912.52230	1,075.887	22.89	0.9945	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		4.42230	0.787	22.89	0.0055	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		577.01310	728.559	19.60	0.9760	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		18.91310	3.459	19.60	0.0240	1,733.01	501	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		814.04140	976.284	21.95	0.9917	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		2.54420	0.360	24.77	0.0025	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		1,061.00830	1,225.536	24.30	0.9970	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		2.90830	0.436	24.30	0.0030	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		745.46510	906.687	21.29	0.9889	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		7.36510	1.587	21.29	0.0111	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		952.04390	1,115.771	23.26	0.9953	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		1.96310	0.247	25.71	0.0017	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		1,190.16580	1,355.366	25.52	0.9982	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		2.06580	0.266	25.52	0.0018	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		892.78630	1,055.953	22.70	0.9940	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		4.68630	0.853	22.70	0.0060	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		1,110.64420	1,275.460	24.77	0.9975	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		1.53030	0.169	26.61	0.0012	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		1,299.66820	1,465.275	26.52	0.9988	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		1.56820	0.175	26.52	0.0012	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		1,011.43410	1,175.629	23.83	0.9963	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		3.33410	0.529	23.83	0.0037	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		1,210.06310	1,375.347	25.71	0.9983	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			1.20330	0.116	27.51	0.0008	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			1,369.42390	1,535.235	27.15	0.9991	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			1.32390	0.135	27.15	0.0009	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			1,140.45110	1,305.421	25.05	0.9978	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			2.35110	0.321	25.05	0.0022	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			1,309.63030	1,475.269	26.61	0.9988	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			0.76820	0.073	28.68	0.0005	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,508.95180	1,675.181	28.41	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			0.85180	0.081	28.41	0.0005	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			1,259.83110	1,425.304	26.16	0.9986	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			1.73110	0.204	26.16	0.0014	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			1,409.30330	1,575.216	27.51	0.9992	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			0.47590	0.044	29.95	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,608.70430	1,775.156	29.31	0.9996	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			0.60430	0.057	29.31	0.0004	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			1,329.55760	1,495.257	26.79	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			1.45760	0.157	26.79	0.0011	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,538.86820	1,705.173	28.68	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			0.37520	0.035	30.58	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,728.50150	1,895.137	30.40	0.9998	7,580,548.80	4,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			0.40150	0.037	30.40	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			1,419.26230	1,585.212	27.60	0.9992	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			1.16230	0.112	27.60	0.0008	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,678.57590	1,845.144	29.95	0.9997	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			0.15660	0.015	32.92	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,808.40630	1,975.128	31.12	0.9998	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			0.30630	0.028	31.12	0.0002	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,578.76970	1,745.163	29.04	0.9996	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			0.66970	0.063	29.04	0.0004	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,748.47520	1,915.135	30.58	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.08080	0.008	34.73	0.0000	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			2,188.18630	2,355.108	34.55	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.08630	0.008	34.55	0.0001	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,708.52970	1,875.140	30.22	0.9997	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			0.42970	0.040	30.22	0.0003	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			2,008.25660	2,175.115	32.92	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.05820	0.006	35.63	0.0000	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			2,298.16010	2,465.106	35.54	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.06010	0.006	35.54	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,768.45060	1,935.132	30.76	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			0.35060	0.032	30.76	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			2,208.18080	2,375.108	34.73	1.0000	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.02500	0.003	37.98	0.0000	37.50	15,000	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,518.12940	2,685.103	37.53	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.02940	0.003	37.53	0.0000	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			2,058.23260	2,225.112	33.37	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.13260	0.012	33.37	0.0001	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			2,308.15820	2,475.105	35.63	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.01370	0.003	41.75	0.0000	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,638.12000	2,805.102	38.85	1.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.02000	0.002	38.85	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			2,268.16640	2,435.106	35.27	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.06640	0.006	35.27	0.0000	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			2,568.12500	2,735.103	37.98	1.0000	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			429.82610	555.634	20.76	0.8852	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			67.12610	25.834	20.76	0.1148	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call			379.46900	496.306	20.95	0.8492	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put			86.76900	36.506	20.95	0.1508	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			848.34720	1,008.520	23.91	0.9712	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			13.24720	6.220	23.91	0.0288	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			829.07520	988.899	23.74	0.9695	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			13.97520	6.599	23.74	0.0305	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			217.23790	301.905	22.90	0.5494	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			317.53790	234.805	22.90	0.4506	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			777.88570	934.836	21.43	0.9249	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			33.38570	22.836	21.43	0.0751	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			3,041.86450	3,209.460	31.23	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.06450	0.060	31.23	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,691.93020	2,859.525	29.13	0.9995	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.13020	0.126	29.13	0.0005	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,442.06440	2,609.629	27.77	0.9991	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			2,960.13640	2,794.237	32.11	0.9898	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.26440	0.229	27.77	0.0009	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			635.83580	780.882	19.89	0.8771	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			64.03580	41.482	19.89	0.1229	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			215.70720	295.635	21.71	0.5155	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			373.90720	286.235	21.71	0.4845	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			1.93640	3.637	32.11	0.0102	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			1,062.97580	1,224.574	20.26	0.9646	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			16.27580	10.174	20.26	0.0354	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			509.55790	639.466	19.82	0.7872	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			128.05790	90.166	19.82	0.2128	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			72.52180	50.756	18.69	0.1332	0.00	0	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			683.82180	829.956	18.69	0.8668	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			1,028.78140	1,188.167	18.18	0.9391	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			29.98140	21.567	18.18	0.0609	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			28.85260	39.650	30.90	0.0592	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,091.85260	2,935.550	30.90	0.9408	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,117.79550	3,284.808	24.83	0.9982	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.79550	0.708	24.83	0.0018	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,768.71320	2,935.522	23.66	0.9964	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			1.71320	1.422	23.66	0.0036	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			583.02320	706.845	18.93	0.7161	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			226.02320	182.745	18.93	0.2839	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			1,014.65450	1,168.039	18.01	0.8773	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			77.35450	63.939	18.01	0.1227	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,255.42890	1,415.366	17.71	0.9313	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			38.12890	31.266	17.71	0.0687	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			943.47510	1,091.814	18.04	0.8282	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			126.67510	107.414	18.04	0.1718	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			932.83320	1,080.659	18.08	0.8218	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			133.63320	113.659	18.08	0.1782	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			964.13570	1,112.898	18.08	0.8272	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			130.13570	110.898	18.08	0.1728	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			638.70670	759.403	19.00	0.6665	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			335.10670	287.203	19.00	0.3335	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,213.38950	1,370.154	17.69	0.8881	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			77.38950	65.454	17.69	0.1119	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,147.52840	1,302.350	17.78	0.8719	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			91.52840	77.650	17.78	0.1281	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,067.73370	1,219.852	17.90	0.8499	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,529.56160	3,376.558	31.70	0.9108	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,188.73780	3,356.857	22.70	0.9955	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			2.73780	2.157	22.70	0.0045	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,840.37040	3,008.063	21.35	0.9929	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			4.37040	3.363	21.35	0.0071	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			362.19530	311.916	19.16	0.3496	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,402.83450	1,567.801	17.84	0.9215	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			46.83450	43.101	17.84	0.0785	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			560.74220	673.243	19.49	0.6123	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			424.74220	368.543	19.49	0.3877	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			65.56160	81.258	31.70	0.0892	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			191.99900	164.442	18.24	0.2267	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			784.85600	918.334	18.36	0.7447	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			228.85600	193.633	18.36	0.2553	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			659.35990	781.701	18.94	0.6759	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			323.35990	277.001	18.94	0.3241	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			618.19530	736.616	19.16	0.6504	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			111.73370	95.152	17.90	0.1501	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			910.09940	1,055.553	18.14	0.7978	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			164.09940	140.853	18.14	0.2022	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			902.94840	1,048.051	18.15	0.7951	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			166.94840	143.351	18.15	0.2049	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			847.99900	989.142	18.24	0.7733	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,713.49340	1,880.537	18.16	0.9425	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			36.19340	32.937	18.16	0.0575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			595.73210	708.093	19.57	0.5972	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			490.93210	432.693	19.57	0.4028	432,693.20	1,000	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		735.89830	860.630	18.75	0.6818	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		341.09830	295.230	18.75	0.3182	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		0.00000	666.220	19.82	0.5716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		0.00000	480.820	19.82	0.4284	24,040,995.00	50,000	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		720.10270	843.561	18.84	0.6730	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		355.30270	308.161	18.84	0.3270	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		757.43830	883.868	18.64	0.6935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		322.63830	278.468	18.64	0.3065	0.00	0	1,732
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		600.11620	712.903	19.54	0.6001	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		485.31620	427.503	19.54	0.3999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		741.23020	866.388	18.72	0.6847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		336.43020	290.988	18.72	0.3153	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		867.41080	1,005.539	18.27	0.7471	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		242.61080	210.138	18.27	0.2529	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		730.59790	854.907	18.78	0.6788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		345.79790	299.507	18.78	0.3212	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		807.93910	938.157	18.39	0.7199	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		283.13910	242.757	18.39	0.2801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		986.49000	1,134.361	18.05	0.7936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		181.69000	158.961	18.05	0.2064	2,670,551.52	16,800	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		752.00010	878.008	18.67	0.6906	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		327.20010	282.608	18.67	0.3094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		944.28090	1,090.364	18.13	0.7785	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		199.48090	174.964	18.13	0.2215	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,111.99390	1,264.512	17.85	0.8338	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		137.19390	119.112	17.85	0.1662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		843.19460	978.220	18.31	0.7363	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		258.39460	222.820	18.31	0.2637	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,000.80520	1,149.255	18.03	0.7985	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		176.00520	153.855	18.03	0.2015	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,261.99890	1,418.965	17.63	0.8736	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		97.19890	83.565	17.63	0.1264	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		965.24620	1,112.232	18.09	0.7861	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		190.44620	166.832	18.09	0.2139	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,150.50860	1,304.274	17.79	0.8448	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		125.70860	108.874	17.79	0.1552	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,481.98900	1,649.282	17.81	0.9127	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		57.18900	53.882	17.81	0.0873	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,074.19460	1,225.410	17.91	0.8224	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		149.39460	130.010	17.91	0.1776	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,311.34530	1,469.552	17.56	0.8849	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		86.54530	74.152	17.56	0.1151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,518.60470	1,685.857	17.86	0.9176	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		53.80470	50.457	17.86	0.0824	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,229.61280	1,385.707	17.68	0.8657	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		104.81280	90.307	17.68	0.1343	0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,500.27400	1,667.545	17.84	0.9152	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		55.47400	52.145	17.84	0.0848	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,874.45310	2,041.622	18.34	0.9538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		29.65310	26.222	18.34	0.0462	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,344.73700	1,505.046	17.61	0.8910	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		79.93700	69.646	17.61	0.1090	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,573.86990	1,741.071	17.94	0.9244	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		49.06990	45.671	17.94	0.0756	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,950.86190	2,118.085	18.44	0.9594	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		26.06190	22.685	18.44	0.0406	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,509.43350	1,676.695	17.85	0.9164	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		54.63350	51.295	17.85	0.0836	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,893.51440	2,060.695	18.37	0.9553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		28.71440	25.295	18.37	0.0447	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,095.19030	2,262.571	18.63	0.9685	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		20.39030	17.171	18.63	0.0315	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,855.41930	2,022.579	18.32	0.9523	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		30.61930	27.179	18.32	0.0477	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,008.43730	2,175.715	18.52	0.9633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		23.63730	20.315	18.52	0.0367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,289.40180	2,457.082	18.89	0.9778	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		14.60180	11.682	18.89	0.0222	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,903.05540	2,070.243	18.38	0.9560	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		28.25540	24.843	18.38	0.0440	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,143.57110	2,311.018	18.70	0.9711	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		18.77110	15.618	18.70	0.0289	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,632.79250	2,801.127	19.33	0.9885	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		7.99250	5.727	19.33	0.0115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,046.93910	2,214.260	18.57	0.9657	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		22.13910	18.860	18.57	0.0343	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,426.30630	2,594.237	19.07	0.9828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		11.50630	8.837	19.07	0.0172	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,079.01310	3,248.792	21.00	0.9934	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		4.21310	3.392	21.00	0.0066	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,240.68460	2,408.282	18.83	0.9757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		15.88460	12.882	18.83	0.0243	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,029.25940	3,198.972	20.80	0.9930	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		4.45940	3.572	20.80	0.0070	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,830.40500	2,999.799	20.00	0.9912	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		5.60500	4.399	20.00	0.0088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,436.11040	2,604.060	19.08	0.9831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		11.31040	8.660	19.08	0.0169	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,874.96270	5,045.508	25.02	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.16270	0.108	25.02	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,824.99190	4,995.527	25.02	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.19190	0.127	25.02	0.0003	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,775.02570	4,945.551	25.02	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.22570	0.151	25.02	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		13.99820	22.212	36.07	0.0241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,759.19820	6,596.812	36.07	0.9759	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		281.47430	348.343	22.77	0.3385	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,256.67430	1,152.943	22.77	0.6615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		172.52980	217.929	25.20	0.2210	1,743,428.80	8,000	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,947.72980	1,822.529	25.20	0.7790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		394.20800	480.023	21.26	0.4437	24,001,140.00	50,000	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		869.40800	784.623	21.26	0.5563	157,709.18	201	201
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		118.72000	151.600	27.29	0.1560	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,593.92000	2,456.200	27.29	0.8440	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		287.02400	354.901	22.67	0.3440	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,232.22400	1,129.501	22.67	0.6560	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		453.61770	547.923	20.66	0.4932	8,766,771.20	16,000	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		728.81770	652.523	20.66	0.5068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		0.00000	290.286	23.68	0.2878	580,571.80	2,000	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		0.00000	1,394.886	23.68	0.7122	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		422.75210	512.745	20.96	0.4680	4,101,960.00	8,000	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		797.95210	717.345	20.96	0.5320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		0.00000	585.713	20.36	0.5195	585,713.00	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		0.00000	590.313	20.36	0.4805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		312.67440	385.178	22.28	0.3692	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,127.87440	1,029.778	22.28	0.6308	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		460.08230	555.269	20.60	0.4984	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		715.28230	639.869	20.60	0.5016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		561.76990	670.750	19.79	0.5745	6,707,499.00	10,000	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		536.96990	475.350	19.79	0.4255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		431.76060	523.033	20.87	0.4754	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		776.96060	697.633	20.87	0.5246	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		0.00000	618.345	20.13	0.5411	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		0.00000	542.945	20.13	0.4589	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		689.43080	810.326	19.01	0.6553	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		384.63080	334.927	19.01	0.3447	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		473.31750	570.276	20.48	0.5089	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		688.51750	614.876	20.48	0.4911	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		540.85270	645.244	20.06	0.5402	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		640.35270	573.444	20.06	0.4598	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		103.72680	124.860	32.59	0.1114	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,923.22680	3,773.060	32.59	0.8886	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,254.54500	3,425.305	21.13	0.9935	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		4.04500	3.505	21.13	0.0065	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,916.22430	3,086.677	19.79	0.9907	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		5.72430	4.877	19.79	0.0093	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,906.28370	3,076.725	19.75	0.9906	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		5.78370	4.925	19.75	0.0094	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,322.43760	1,479.675	17.53	0.8438	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			142.73760	127.075	17.53	0.1562	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,339.72980	1,497.247	17.52	0.8316	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			163.92980	147.747	17.52	0.1684	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,236.66890	1,390.928	17.68	0.8038	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			200.86890	181.428	17.68	0.1962	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			562.48800	664.212	20.71	0.4914	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			896.68800	824.712	20.71	0.5086	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,374.01560	2,548.824	18.55	0.9583	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			28.21560	29.324	18.55	0.0417	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			392.59150	471.609	22.99	0.3498	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,605.69150	1,509.909	22.99	0.6502	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,612.98370	2,788.790	18.77	0.9634	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			26.08370	27.091	18.77	0.0366	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			845.25300	968.477	19.01	0.6228	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			570.25300	518.277	19.01	0.3772	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,461.18650	2,637.537	18.54	0.9485	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			40.78650	41.437	18.54	0.0515	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			552.21910	650.585	21.42	0.4468	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,171.81910	1,094.485	21.42	0.5532	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,845.37500	2,018.798	17.76	0.8810	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			116.27500	112.998	17.76	0.1190	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			19.92760	19.979	19.65	0.0247	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,751.02830	2,928.873	18.72	0.9580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			34.02830	34.973	18.72	0.0420	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			36.45640	37.347	18.67	0.0446	186,736.00	5,000	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			354.11930	427.047	24.44	0.2922	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,237.11930	2,133.147	24.44	0.7078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			311.23950	377.522	25.23	0.2603	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,544.23950	2,433.622	25.23	0.7397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,236.92760	3,413.879	19.65	0.9753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,068.87930	5,929.756	33.09	0.9025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			558.09880	655.751	21.75	0.4302	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,321.09880	1,241.851	21.75	0.5698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			503.58740	595.089	22.34	0.3953	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,506.58740	1,421.189	22.34	0.6047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,703.45640	2,881.247	18.67	0.9554	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,897.26150	1,800.849	23.51	0.6653	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			679.41950	789.364	20.67	0.5027	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,002.41950	935.464	20.67	0.4973	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			631.75990	737.067	21.06	0.4750	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,114.75990	1,043.167	21.06	0.5250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			105.87930	143.655	33.09	0.0975	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,223.86540	1,148.073	21.43	0.5495	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			919.92820	1,046.274	18.87	0.6291	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			592.92820	542.373	18.87	0.3709	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			810.98270	929.348	19.64	0.5739	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			753.98270	695.448	19.64	0.4261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			414.26150	494.749	23.51	0.3347	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			816.96120	756.321	19.92	0.4457	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,109.13630	1,257.224	18.04	0.7112	5,028,896.40	4,000	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			392.13630	363.324	18.04	0.2888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,067.00840	1,208.886	18.16	0.6947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			430.00840	394.986	18.16	0.3053	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			590.86540	691.973	21.43	0.4505	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			495.29170	450.193	18.36	0.3324	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,625.54750	1,796.438	17.45	0.8473	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			158.54750	152.538	17.45	0.1527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,509.20420	1,671.902	17.30	0.8262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			192.20420	178.002	17.30	0.1738	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			773.96120	890.221	19.92	0.5543	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			284.48590	261.458	17.62	0.2303	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,092.38320	2,268.093	18.00	0.9084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			85.38320	84.193	18.00	0.0916	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,837.04690	2,010.634	17.70	0.8784	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			120.04690	116.734	17.70	0.1216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,002.29170	1,134.093	18.36	0.6676	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			148.50040	143.221	17.51	0.1447	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,282.89020	2,459.601	18.21	0.9263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			65.89020	65.701	18.21	0.0737	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,273.72440	2,450.395	18.20	0.9255	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			66.72440	66.495	18.20	0.0745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,291.48590	1,445.358	17.62	0.7697	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			71.03070	70.594	18.15	0.0786	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,375.02140	2,552.082	18.31	0.9338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			58.02140	58.182	18.31	0.0662	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,328.84900	2,505.745	18.26	0.9301	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			61.84900	61.845	18.26	0.0699	618,448.00	10,000	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,675.50040	1,847.121	17.51	0.8553	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			65.06490	64.913	18.22	0.0730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,514.72370	2,692.181	18.46	0.9439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			47.72370	48.281	18.46	0.0561	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,486.64880	2,664.037	18.43	0.9420	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			49.64880	50.137	18.43	0.0580	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,228.03070	2,404.495	18.15	0.9214	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,412.10620	2,589.287	18.35	0.9366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			55.10620	55.387	18.35	0.0634	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,292.06490	2,468.813	18.22	0.9270	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			548.19870	645.307	22.15	0.4097	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,491.99870	1,411.006	22.15	0.5903	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,558.75640	2,737.367	18.34	0.9410	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			52.55640	53.067	18.34	0.0590	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,641.84390	2,822.574	18.22	0.9357	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			62.34390	62.774	18.22	0.0643	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			538.95750	633.651	22.87	0.3789	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,819.45750	1,733.851	22.87	0.6211	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			531.97310	624.810	23.62	0.3512	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,201.27310	2,111.510	23.62	0.6488	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,732.99260	2,916.308	18.10	0.9309	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			72.29260	73.008	18.10	0.0691	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,652.05620	1,578.825	22.11	0.5695	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,402.51960	2,587.194	17.85	0.8983	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			115.61960	116.894	17.85	0.1017	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			688.95620	799.125	22.11	0.4305	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,543.33850	1,708.722	17.48	0.7657	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			348.63850	330.322	17.48	0.2343	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,536.99580	1,702.241	17.50	0.7640	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			352.29580	333.841	17.50	0.2360	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,549.70760	1,715.221	17.47	0.7673	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			345.00760	326.821	17.47	0.2327	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,555.89540	1,720.955	17.45	0.7663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			350.19540	331.256	17.45	0.2337	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,549.55750	1,714.475	17.47	0.7646	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			353.85750	334.775	17.47	0.2354	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			556.94640	650.092	23.66	0.3529	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,281.24640	2,190.392	23.66	0.6471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			472.42810	553.943	24.78	0.3041	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,776.72810	2,674.243	24.78	0.6959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,562.25560	1,727.458	17.43	0.7680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			346.55560	327.758	17.43	0.2320	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,620.51070	1,791.037	17.39	0.7818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			314.81070	301.337	17.39	0.2182	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			457.51990	536.848	25.01	0.2952	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,881.81990	2,777.148	25.01	0.7048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			844.47840	968.183	20.98	0.5014	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,268.77840	1,208.483	20.98	0.4986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,459.19420	2,643.782	17.81	0.9013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			113.49420	114.082	17.81	0.0987	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,760.22740	1,943.999	17.47	0.8093	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			254.52740	254.299	17.47	0.1907	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			533.75650	621.158	24.30	0.3290	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,606.95650	2,508.658	24.30	0.6710	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,827.62730	3,012.367	17.82	0.9286	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			80.82730	79.867	17.82	0.0714	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,914.85370	3,102.017	17.69	0.9263	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			88.55370	86.917	17.69	0.0737	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			533.74040	614.839	25.02	0.3092	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,037.44040	2,929.739	25.02	0.6908	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			856.39110	969.387	21.85	0.4594	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,708.99110	1,631.587	21.85	0.5406	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,189.06150	2,371.628	17.33	0.8468	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			221.66150	213.828	17.33	0.1532	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,004.25520	3,194.337	17.57	0.9244	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			95.75520	93.837	17.57	0.0756	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			538.64710	609.832	25.81	0.2910	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,530.14710	3,409.332	25.81	0.7090	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			0.00000	629.641	25.79	0.2948	6,296,411.00	10,000	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			0.00000	3,437.741	25.79	0.7052	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			555.49770	622.472	25.89	0.2915	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,616.89770	3,490.572	25.89	0.7085	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,695.24210	1,858.040	17.32	0.7481	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			456.64210	426.140	17.32	0.2519	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			0.00000	1,743.034	17.71	0.7172	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			0.00000	511.134	17.71	0.2828	5,111,339.00	10,000	10,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,843.54840	2,022.890	17.27	0.7757	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			383.14840	369.390	17.27	0.2243	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,837.33920	2,015.692	17.27	0.7744	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			386.93920	372.192	17.27	0.2256	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,850.68160	2,030.098	17.27	0.7770	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			380.28160	366.598	17.27	0.2230	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,854.98350	2,034.064	17.27	0.7758	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			385.58350	371.764	17.27	0.2242	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,848.78540	2,026.882	17.27	0.7745	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			389.38540	374.582	17.27	0.2255	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			0.00000	662.842	25.63	0.3037	6,628,419.00	10,000	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			0.00000	3,400.542	25.63	0.6963	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,862.10100	2,041.264	17.27	0.7770	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			382.70100	368.964	17.27	0.2230	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			581.06840	636.848	26.89	0.2829	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,041.36840	3,904.948	26.89	0.7171	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,092.78050	3,284.608	17.48	0.9217	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			103.08050	102.708	17.48	0.0783	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,163.11510	3,353.816	17.42	0.9192	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			110.11510	110.716	17.42	0.0808	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			616.23260	672.806	28.17	0.2787	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,533.23260	4,399.706	28.17	0.7213	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,245.11570	3,434.332	17.34	0.9170	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			117.61570	119.132	17.34	0.0830	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			650.92640	716.540	29.59	0.2751	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,123.42640	5,001.340	29.59	0.7249	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,578.10010	2,757.928	17.28	0.8468	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			264.50010	257.728	17.28	0.1532	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,570.39460	2,750.215	17.29	0.8458	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			266.79460	260.015	17.29	0.1542	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,585.81910	2,765.654	17.28	0.8479	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			262.21910	255.454	17.28	0.1521	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,106.65630	2,284.804	17.53	0.7747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			441.75630	433.704	17.53	0.2253	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			611.72440	705.468	29.75	0.2662	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,446.82440	5,354.368	29.75	0.7338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,295.55280	3,483.208	17.20	0.9166	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			120.65280	122.108	17.20	0.0834	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,119.62330	2,298.662	17.53	0.7771	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			434.72330	427.562	17.53	0.2229	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,112.74780	2,291.729	17.53	0.7759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			437.84780	430.629	17.53	0.2241	0.00	0	0
Total \$ / R Option												119,757,949.81	264,502	2,289,786
Total \$ / R												8,480,312,841.11	858,488	3,119,372
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.97510		13.80810			0.0000	1,858,688.30	133	1,622
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.19540		14.02480			0.0000	1,192,413.60	84	332
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.44390		14.26700			0.0000	0.00	0	213
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.68970		14.50570			0.0000	0.00	0	7
Total \$ / R MAXI Future												3,051,101.90	217	2,174
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			211,820.87300	228,511.014	33.92	0.9999	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			10.87300	1.014	33.92	0.0001	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			210,821.23860	227,511.047	33.83	0.9999	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			11.23860	1.047	33.83	0.0001	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			209,821.61670	226,511.081	33.74	0.9999	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			11.61670	1.082	33.74	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,727.17520	1,419.124	18.76	0.0265	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			218,236.25020	234,986.725	18.75	0.9730	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,756.25020	1,446.725	18.75	0.0270	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			220,178.54910	236,932.037	18.77	0.9739	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,698.54910	1,392.037	18.77	0.0261	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			219,207.17520	235,959.124	18.76	0.9735	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			197,671.58830	215,159.058	17.86	0.8957	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			9,971.58830	9,769.058	17.86	0.1043	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			196,789.65260	214,270.045	17.85	0.8947	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			10,089.65260	9,880.045	17.85	0.1053	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			195,908.87620	213,382.079	17.84	0.8937	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			10,208.87620	9,992.079	17.84	0.1063	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			146,916.69880	163,222.473	17.69	0.7426	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			40,346.69880	38,252.473	17.69	0.2574	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			146,313.92570	162,605.220	17.71	0.7409	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			40,743.92570	38,635.220	17.71	0.2591	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			145,713.35720	161,989.713	17.73	0.7392	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			41,143.35720	39,019.713	17.73	0.2608	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,051,101.90	217	2,174
£ / R	On	14/09/2015	Foreign Exchange Future			21.33440		20.95500			0.0000	416,596,828.80	19,527	13,856
£ / R	On	11/12/2015	Foreign Exchange Future			21.66130		21.27490			0.0000	421,095,672.00	19,440	27,464
£ / R	On	14/03/2016	Foreign Exchange Future			22.03270		21.63530			0.0000	0.00	0	1,522
£ / R	On	13/06/2016	Foreign Exchange Future			22.40130		21.99160			0.0000	0.00	0	200
Total £ / R Future												837,692,500.80	38,967	43,042
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,975.00000	10,354.400	65.41	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	65.41	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,955.17770	3,334.511	36.80	0.9996	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.17770	0.111	36.80	0.0004	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,795.24760	3,174.549	35.78	0.9995	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.24760	0.149	35.78	0.0005	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			2,016.35100	2,395.069	30.78	0.9976	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1.35100	0.669	30.78	0.0024	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			2,006.38160	2,385.082	30.72	0.9975	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1.38160	0.682	30.72	0.0025	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,996.41300	2,375.096	30.66	0.9974	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1.41300	0.696	30.66	0.0026	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			537.02060	859.991	21.41	0.9132	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			82.02060	25.591	21.41	0.0868	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,455.51020	2,834.682	33.60	0.9990	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			0.51020	0.281	33.60	0.0010	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,815.51840	3,202.977	18.95	0.9535	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			40.61840	41.677	18.95	0.0465	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,805.84230	3,193.351	18.93	0.9531	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			40.94230	42.051	18.93	0.0469	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,975.36280	2,353.416	17.33	0.9017	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			100.46280	92.116	17.33	0.0983	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,494.76700	1,845.835	17.35	0.8278	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			219.86700	184.535	17.35	0.1722	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,407.12150	1,751.971	17.40	0.8094	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			252.22150	210.671	17.40	0.1906	1,264,026.60	6,000	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,264.66130	1,593.878	17.49	0.7750	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			319.76130	262.578	17.49	0.2250	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,015.59500	1,310.150	17.86	0.6976	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			490.69500	398.850	17.86	0.3024	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,004.79040	1,297.939	17.88	0.6936	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			499.89040	406.638	17.88	0.3064	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			677.69050	911.835	18.87	0.5500	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			902.79050	750.535	18.87	0.4500	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,145.99410	3,532.000	19.56	0.9653	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			31.09410	30.700	19.56	0.0347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,825.19720	3,212.606	18.97	0.9539	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			40.29720	41.306	18.97	0.0461	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			573.11350	780.349	19.38	0.4903	7,803,495.00	10,000	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,118.21350	939.049	19.38	0.5097	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,429.74560	3,814.894	20.09	0.9731	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			24.84560	23.594	20.09	0.0269	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,611.38740	2,991.655	16.55	0.8886	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			166.08740	148.955	16.55	0.1114	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,602.71570	2,982.962	16.55	0.8878	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			167.41570	150.262	16.55	0.1122	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,594.05290	2,974.277	16.55	0.8870	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			168.75290	151.577	16.55	0.1130	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,067.18130	2,429.843	16.68	0.7528	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			565.58130	518.543	16.68	0.2472	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,060.75170	2,423.127	16.69	0.7517	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			569.15170	521.827	16.69	0.2483	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,054.32960	2,416.418	16.69	0.7506	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			572.72960	525.118	16.69	0.2494	0.00	0	0
Total £ / R Option												9,067,521.60	16,000	139,580
Total £ / R												846,760,022.40	54,967	182,622
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11711		0.11583			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11913		0.11783			0.0000	0.00	0	7,859
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12151		0.12015			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	7,883
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			597.54350	714.993	24.04	0.9711	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			14.24350	4.393	24.04	0.0289	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,583.30570	2,710.603	46.48	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00570	0.003	46.48	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,583.41430	1,710.632	32.83	0.9998	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.11430	0.032	32.83	0.0002	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,789.17120	2,919.567	25.00	0.9882	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.47120	6.467	25.00	0.0118	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,805.99590	1,941.022	21.48	0.9508	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			23.29590	27.922	21.48	0.0492	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			976.70610	1,107.220	22.77	0.7718	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			194.00610	194.120	22.77	0.2282	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,059.59160	2,198.116	18.55	0.9365	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			44.29160	47.216	18.55	0.0635	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,238.85190	1,369.968	19.16	0.7855	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			223.55190	219.068	19.16	0.2145	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			710.80790	816.876	21.34	0.5628	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			695.50790	665.976	21.34	0.4372	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,883
€ / R	On	14/09/2015	Foreign Exchange Future			15.60300		15.35690			0.0000	37,899,687.00	2,429	34,348
€ / R	On	21/09/2015	Foreign Exchange Future			15.62330		15.37680			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.72970		15.48290			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.87250		15.62130			0.0000	86,997,172.50	5,481	68,500
€ / R	On	25/01/2016	Foreign Exchange Future			16.02010		15.76450			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			16.18220		15.92260			0.0000	728,199.00	45	3,682
€ / R	On	13/06/2016	Foreign Exchange Future			16.49450		16.22560			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.84640		16.56570			0.0000	0.00	0	0
Total € / R Future												125,625,058.50	7,955	106,780
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,357.00600	2,603.009	34.15	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.10600	0.009	34.15	0.0001	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			765.68080	1,004.979	21.46	0.9878	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			8.78080	1.979	21.46	0.0122	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,456.98160	2,703.007	34.98	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,436.98590	2,683.007	34.81	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.08590	0.007	34.81	0.0000	63.90	9,000	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			237.31440	402.133	20.02	0.7994	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			130.41440	49.133	20.02	0.2006	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,327.01470	2,573.010	33.90	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.04880	0.004	36.63	0.0000	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			981.41800	1,223.803	23.05	0.9950	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			4.51800	0.803	23.05	0.0050	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			231.39130	394.253	20.02	0.7927	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			134.49130	51.253	20.02	0.2073	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			493.37360	711.446	20.01	0.9532	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.08160	0.007	34.98	0.0000	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.01800	0.003	41.90	0.0000	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,656.94880	2,903.004	36.63	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			36.47360	8.446	20.01	0.0468	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			243.32470	410.081	20.02	0.8059	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			126.42470	47.081	20.02	0.1941	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.11470	0.010	33.90	0.0001	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			0.00000	4,433.004	58.25	1.0000	8,866,008.00	2,000	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00000	0.004	58.25	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			3,096.91800	3,343.003	41.90	1.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			1,047.68650	1,288.065	21.43	0.9804	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			10.88650	4.765	21.43	0.0196	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			1,037.93640	1,278.181	21.36	0.9800	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			11.13640	4.881	21.36	0.0200	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			578.58160	792.625	18.30	0.9242	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			51.78160	19.325	18.30	0.0758	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			1,057.44280	1,297.953	21.50	0.9809	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			10.64280	4.653	21.50	0.0191	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,184.51920	1,413.028	17.55	0.9278	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			51.61920	33.328	17.55	0.0722	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			739.23700	931.543	18.04	0.7974	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			176.33700	121.843	18.04	0.2026	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,202.01690	1,431.298	17.53	0.9309	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			49.11690	31.598	17.53	0.0691	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,193.25600	1,422.153	17.54	0.9294	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			50.35600	32.453	17.54	0.0706	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			15.84180	10.930	18.92	0.0189	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			294.80760	229.007	17.74	0.2538	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			750.42910	916.846	18.29	0.6727	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			419.12910	334.346	18.29	0.3273	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,672.75980	4,923.370	24.99	0.9985	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.45980	0.870	24.99	0.0015	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,587.14180	2,833.430	18.92	0.9811	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			100.03590	75.909	17.21	0.1089	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			918.16380	1,105.496	17.73	0.7510	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			286.86380	222.996	17.73	0.2490	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,772.93400	2,014.401	17.68	0.9353	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			51.63400	41.901	17.68	0.0647	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			906.10760	1,091.507	17.74	0.7462	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			912.11990	1,098.487	17.74	0.7486	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			290.81990	225.987	17.74	0.2514	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			329.93300	424.425	21.06	0.3794	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,208.63300	1,051.925	21.06	0.6206	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,421.33590	1,648.409	17.21	0.8911	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,145.25100	1,347.305	17.17	0.7649	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			300.75100	247.205	17.17	0.2351	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,354.52950	1,569.140	16.92	0.8226	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			210.02950	169.040	16.92	0.1774	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,347.20900	1,561.427	16.93	0.8208	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			212.70900	171.327	16.93	0.1792	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,192.14060	1,397.255	17.11	0.7790	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			277.64060	227.155	17.11	0.2210	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,361.87320	1,576.874	16.91	0.8244	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			207.37320	166.774	16.91	0.1756	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,772.01980	3,025.333	17.69	0.9519	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			49.41980	43.133	17.69	0.0481	129,398.70	3,000	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			830.53210	978.184	18.60	0.5694	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			857.93210	745.984	18.60	0.4306	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			758.94510	899.586	19.05	0.5331	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			986.34510	867.386	19.05	0.4669	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,913.70770	3,168.082	17.82	0.9593	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			41.10770	35.882	17.82	0.0407	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,018.84970	2,262.316	16.98	0.8905	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			126.24970	110.116	16.98	0.1095	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,352.74750	1,558.592	16.82	0.7712	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			330.14750	276.392	16.82	0.2288	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,176.79100	2,423.086	17.13	0.9072	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			104.19100	90.886	17.13	0.0928	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,053.63990	2,297.774	17.01	0.8944	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			121.03990	105.574	17.01	0.1056	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,044.92470	2,288.895	17.01	0.8934	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			122.32470	106.695	17.01	0.1066	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			709.91530	844.647	19.37	0.5070	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,087.31530	962.447	19.37	0.4930	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,036.22080	2,280.026	17.00	0.8924	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			123.62080	107.826	17.00	0.1076	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,255.63590	1,456.748	16.98	0.7437	5,826,992.40	4,000	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			383.03590	324.548	16.98	0.2563	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,480.50040	1,691.468	17.00	0.7262	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			504.90040	446.968	17.00	0.2738	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,474.71930	1,685.338	17.01	0.7246	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			500.70620	443.117	16.98	0.2722	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			509.11930	450.838	17.01	0.2754	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,144.31120	1,315.672	18.12	0.6129	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			878.71120	781.172	18.12	0.3871	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,223.83430	2,477.375	16.86	0.8617	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			198.23430	182.875	16.86	0.1383	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,486.30620	1,697.617	16.98	0.7278	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,016.41790	2,268.322	16.48	0.7869	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			400.71790	371.922	16.48	0.2131	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,010.02320	2,260.848	16.48	0.7858	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			404.32320	374.448	16.48	0.2142	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,022.82620	2,275.813	16.49	0.7881	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			397.12620	369.413	16.49	0.2119	0.00	0	0
Total € / R Option												14,822,463.00	18,000	294,140
Total € / R												140,447,521.50	25,955	400,920
AUS / R	On	14/09/2015	Foreign Exchange Future			9.68390		9.58010			0.0000	455,143.30	47	2,142
AUS / R	On	11/12/2015	Foreign Exchange Future			9.79220		9.68700			0.0000	0.00	0	9,633
AUS / R	On	14/03/2016	Foreign Exchange Future			9.92030		9.81220			0.0000	992,030.00	100	2,250
AUS / R	On	13/06/2016	Foreign Exchange Future			10.05220		9.94000			0.0000	0.00	0	0
Total AUS / R Future												1,447,173.30	147	14,025
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			1.65470	2.087	23.21	0.0186	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			781.55470	678.187	23.21	0.9814	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			1.78240	2.288	22.96	0.0204	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			761.68240	658.388	22.96	0.9796	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			1.71710	2.185	23.09	0.0195	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			771.61710	668.285	23.09	0.9805	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			663.56220	596.498	17.51	0.6599	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.04220	2.050	22.63	0.0055	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,438.70060	2,543.918	23.13	0.9954	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.70060	1.718	23.13	0.0046	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,388.86360	2,494.077	22.88	0.9950	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.86360	1.877	22.88	0.0050	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,339.04220	2,444.250	22.63	0.9945	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			522.92490	605.552	15.28	0.7582	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			135.92490	113.352	15.28	0.2418	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			348.27540	417.080	15.79	0.6127	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			261.27540	224.880	15.79	0.3873	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			150.56220	188.698	17.51	0.3401	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			255.32590	223.201	14.31	0.3185	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			561.97020	637.616	14.33	0.6777	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			259.77020	227.316	14.33	0.3223	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			573.12770	649.430	14.29	0.6854	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			250.92770	219.130	14.29	0.3146	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			567.52590	643.501	14.31	0.6815	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			480.21560	540.721	15.91	0.5170	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			630.21560	578.521	15.91	0.4830	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			476.77790	537.004	15.94	0.5143	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			636.77790	584.804	15.94	0.4857	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			483.67750	544.466	15.88	0.5198	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			623.67750	572.266	15.88	0.4802	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												1,447,173.30	147	14,628
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.51010		10.41740			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.67310		10.57820			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			778.48150	870.283	21.75	0.9980	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			1.08150	0.183	21.75	0.0020	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			768.55270	860.298	21.68	0.9979	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			1.15270	0.198	21.68	0.0021	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			758.62850	850.315	21.61	0.9977	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			1.22850	0.215	21.61	0.0023	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			415.07780	477.751	17.61	0.5939	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			326.87780	294.650	17.61	0.4061	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			410.40680	472.699	17.64	0.5897	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			332.20680	299.599	17.64	0.4103	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			405.78040	467.692	17.66	0.5855	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			337.58040	304.592	17.66	0.4145	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Future					0.00000			0.0000	0.00	0	24,000
Total CF CANDO CAGH Future									0.00	0	24,000
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
Total CF CANDO CAGH Option									0.00	0	0
Total CF CANDO CAGH									0.00	0	24,000
CHF / R On 14/09/2015 Foreign Exchange Future			14.32250		14.16300			0.0000	0.00	0	1,544
CHF / R On 11/12/2015 Foreign Exchange Future			14.59490		14.43130			0.0000	0.00	0	7,345
Total CHF / R Future									0.00	0	8,889
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			1,374.98040	1,533.182	30.66	0.9964	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			1.98040	0.682	30.66	0.0036	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			1,365.02330	1,523.204	30.57	0.9963	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			2.02330	0.704	30.57	0.0037	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			1,355.06730	1,513.227	30.48	0.9962	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			2.06730	0.727	30.48	0.0038	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			764.10550	875.721	18.32	0.6859	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			342.80550	290.821	18.32	0.3141	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			775.09940	887.563	18.27	0.6917	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			333.79940	282.663	18.27	0.3083	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			769.58730	881.624	18.30	0.6888	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			338.28730	286.724	18.30	0.3112	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	8,889
CNH / R On 14/09/2015 Foreign Exchange Future			2.15770		2.13570			0.0000	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.16980		2.14710			0.0000	0.00	0	25,110
Total CNH / R Future									0.00	0	25,110
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			1,366.58010	1,580.707	25.11	0.9861	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			9.58010	3.707	25.11	0.0139	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			1,268.25550	1,481.459	24.31	0.9831	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			11.25550	4.459	24.31	0.0169	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			1,465.20230	1,680.099	25.90	0.9885	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			8.20230	3.099	25.90	0.0115	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,662.42380	1,862.534	19.53	0.7932	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			291.42380	264.534	19.53	0.2068	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,816.10430	2,020.387	19.61	0.8199	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			245.10430	222.387	19.61	0.1801	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,738.50320	1,940.763	19.57	0.8068	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			267.50320	242.763	19.57	0.1932	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	14/09/2015	Foreign Exchange Future			2.09120		2.05840			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.12900		2.09550			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			3,184.81420	3,512.052	37.63	0.9998	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			0.81420	0.052	37.63	0.0002	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			3,085.01400	3,412.067	37.16	0.9998	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			1.01400	0.067	37.16	0.0002	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,985.26120	3,312.087	36.69	0.9997	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			1.26120	0.087	36.69	0.0003	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,493.59580	1,784.943	22.19	0.7431	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			438.59580	394.943	22.19	0.2569	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,429.13450	1,717.195	22.24	0.7282	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			474.13450	427.195	22.24	0.2718	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,369.10060	1,651.112	22.30	0.7131	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			514.10060	461.112	22.30	0.2869	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.13180		0.13120			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.13150		0.13110			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13150		0.12990			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.07020		0.06930			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06260		0.06200			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05970		0.05880			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	30,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NGN / R												0.00	0	30,268
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.74030		8.69090			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.75130		8.70090			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.82310		8.77190			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.92200		8.86890			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			9.15240	11.737	21.55	0.0969	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			408.25240	361.437	21.55	0.9031	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			8.56540	10.925	21.59	0.0911	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			417.66540	370.625	21.59	0.9089	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			8.01400	10.164	21.63	0.0856	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			427.11400	379.864	21.63	0.9144	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			153.32760	186.398	15.95	0.6681	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			82.42760	65.098	15.95	0.3319	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			135.72440	159.805	14.97	0.3624	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			453.82440	426.704	14.97	0.6376	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			133.43700	157.253	15.01	0.3575	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			461.53700	434.153	15.01	0.6425	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			131.19000	154.747	15.06	0.3527	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			469.29000	441.647	15.06	0.6473	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			290.45380	326.423	16.46	0.4425	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			561.55380	544.423	16.46	0.5575	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			287.51380	323.308	16.50	0.4391	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			568.61380	551.308	16.50	0.5609	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			284.60920	320.226	16.53	0.4357	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			575.70920	558.226	16.53	0.5643	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11650		1.11220			0.0000	0.00	0	553
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11810		1.11380			0.0000	0.00	0	150
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12030		1.11600			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	703
Total QUANTO € / \$												0.00	0	703
RAIN	On	14/09/2015	Foreign Exchange Future			24,502.99000		24,175.83000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.78440		9.70490			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.90090		9.82070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Future												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			550.00660	616.854	66.44	0.7093	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			185.10660	172.454	66.44	0.2907	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			537.59430	605.055	65.35	0.7078	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			182.69430	170.655	65.35	0.2922	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			525.17960	593.255	64.27	0.7063	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			180.27960	168.855	64.27	0.2937	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,451.74550	1,561.928	64.75	0.6337	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			971.04550	1,001.028	64.75	0.3663	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,428.26840	1,557.801	64.80	0.6325	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			957.56840	1,006.901	64.80	0.3675	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,404.76740	1,553.686	64.84	0.6313	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			944.06740	1,012.786	64.84	0.3687	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.59890		4.59560			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.54330		4.54220			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			36.31490	23.068	11.11	0.4408	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			50.71490	34.168	11.11	0.5592	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			45.96910	32.922	11.13	0.5531	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			40.36910	24.022	11.13	0.4469	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			40.38910	27.054	10.86	0.4967	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			44.78910	28.154	10.86	0.5033	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			212.59260	190.790	17.71	0.5698	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			160.39260	137.490	17.71	0.4302	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			207.40800	185.497	17.71	0.5601	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			165.20800	142.197	17.71	0.4399	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			202.30960	180.302	17.71	0.5504	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			170.10960	147.002	17.71	0.4496	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.39920		1.37450			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.36670		1.34520			0.0000	0.00	0	7,688
Total ZMW / R Future												0.00	0	7,818
Total ZMW / R												0.00	0	7,818

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									9328370725.80	641,272	1,102,251
Total Options									143647934.41	298,502	2,732,109
Grand Total:									9,472,018,660.21	939,774	3,834,360